

Differential-Equations Models

- This is a linear first order differential equation with constant coefficients (assuming a and b are constants)

$$\frac{d}{dt}y(t) - ay(t) = bx(t)$$

- The general n th order linear DE with constant equations is

$$a_0y(t) + a_1\frac{d}{dt}y(t) + \dots + a_{n-1}\frac{d^{n-1}}{dt^{n-1}}y(t) + a_n\frac{d^n}{dt^n}y(t) =$$
$$b_0x(t) + b_1\frac{d}{dt}x(t) + \dots + b_{m-1}\frac{d^{m-1}}{dt^{m-1}}x(t) + b_m\frac{d^m}{dt^m}x(t)$$

which we can write as:

$$\sum_{k=0}^n a_k \frac{d^k}{dt^k} y(t) = \sum_{k=0}^m b_k \frac{d^k}{dt^k} x(t).$$

Differential Equations And Models

RS Peters



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